

EXHIBIT 11

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 3/9/2000 | WMT | 7,978,047 | 384,909,946 | 7,944,900 | 100.42% |
| 3/9/2000 | XOM | 6,259,332 | 488,227,896 | 5,453,100 | 114.78% |
| 5/10/2000 | AIG | 3,279,804 | 372,667,730 | 2,564,600 | 127.89% |
| 5/10/2000 | GE | 20,871,480 | 1,056,618,675 | 15,059,400 | 138.59% |
| 5/10/2000 | MRK | 4,919,706 | 329,620,302 | 4,246,100 | 115.86% |
| 5/10/2000 | XOM | 7,454,100 | 593,998,603 | 5,682,700 | 131.17% |
| 7/14/2000 | AIG | 2,822,680 | 340,485,775 | 1,692,800 | 166.75% |
| 7/14/2000 | C | 6,068,762 | 406,607,054 | 5,880,300 | 103.20% |
| 7/14/2000 | GE | 18,770,822 | 981,948,630 | 11,123,900 | 168.74% |
| 7/14/2000 | HD | 4,234,020 | 239,486,766 | 3,456,600 | 122.49% |
| 7/14/2000 | KO | 4,516,288 | 261,944,704 | 2,324,000 | 194.33% |
| 7/14/2000 | WFC | 2,963,814 | 126,703,049 | 2,661,600 | 111.35% |
| 7/14/2000 | WMT | 8,326,906 | 498,053,070 | 4,184,100 | 199.01% |
| 7/14/2000 | XOM | 6,492,164 | 502,736,960 | 4,984,200 | 130.25% |
| 9/13/2000 | AIG | 4,096,960 | 376,152,145 | 2,392,600 | 171.23% |
| 9/13/2000 | DIS | 3,700,480 | 147,556,640 | 3,516,400 | 105.23% |
| 9/13/2000 | GE | 17,709,440 | 1,040,429,600 | 7,604,800 | 232.87% |
| 9/13/2000 | JNJ | 2,511,040 | 244,826,400 | 2,447,100 | 102.61% |
| 9/13/2000 | KO | 4,361,280 | 227,876,880 | 3,493,200 | 124.85% |
| 9/13/2000 | MRK | 4,096,960 | 279,873,585 | 3,446,400 | 118.88% |
| 9/13/2000 | PG | 2,246,720 | 140,279,585 | 2,093,000 | 107.34% |
| 9/13/2000 | VZ | 4,889,920 | 213,628,385 | 3,520,200 | 138.91% |
| 9/13/2000 | WMT | 7,929,600 | 425,224,800 | 4,981,600 | 159.18% |
| 9/13/2000 | XOM | 6,211,520 | 532,249,624 | 5,218,400 | 119.03% |
| 1/16/2001 | BMJ | 3,793,575 | 253,458,235 | 3,653,400 | 103.84% |
| 1/16/2001 | GE | 19,878,333 | 911,918,536 | 19,758,500 | 100.61% |
| 1/16/2001 | KO | 4,855,776 | 277,082,718 | 3,581,800 | 135.57% |
| 1/16/2001 | PG | 2,579,631 | 182,508,893 | 2,335,500 | 110.45% |
| 1/16/2001 | VZ | 5,159,262 | 284,404,318 | 4,636,500 | 111.27% |
| 1/16/2001 | WMT | 8,801,094 | 470,308,470 | 8,331,600 | 105.64% |
| 3/14/2001 | JNJ | 3,572,820 | 331,872,126 | 3,472,200 | 102.90% |
| 3/14/2001 | MRK | 5,954,700 | 427,618,941 | 5,597,900 | 106.37% |
| 3/14/2001 | PEP | 3,771,310 | 165,764,191 | 3,768,400 | 100.08% |
| 3/14/2001 | PG | 3,374,330 | 224,467,194 | 3,226,700 | 104.58% |
| 3/14/2001 | VZ | 6,947,150 | 324,015,148 | 5,026,400 | 138.21% |
| 3/14/2001 | WMT | 11,313,930 | 532,275,291 | 8,548,900 | 132.34% |
| 3/14/2001 | XOM | 8,932,050 | 737,090,667 | 5,799,400 | 154.02% |
| 8/21/2001 | XOM | 8,049,516 | 324,395,495 | 7,801,500 | 103.18% |
| 8/23/2001 | GE | 11,821,414 | 482,431,905 | 10,508,200 | 112.50% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

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|------------|--------|---|---|--------------------------------------|-----------------------|
| 8/23/2001 | XOM | 8,191,216 | 333,300,579 | 7,192,000 | 113.89% |
| 1/9/2002 | GE | 21,387,132 | 821,265,869 | 20,192,300 | 105.92% |
| 1/9/2002 | JNJ | 6,580,656 | 373,912,874 | 6,491,400 | 101.37% |
| 1/9/2002 | MOXX | 4,569,900 | 216,704,658 | 4,276,900 | 106.85% |
| 1/9/2002 | PFE | 13,526,904 | 538,370,779 | 12,412,400 | 108.98% |
| 1/9/2002 | SBCXX | 6,946,248 | 275,071,421 | 6,287,900 | 110.47% |
| 1/9/2002 | WMT | 9,505,392 | 538,955,726 | 7,575,800 | 125.47% |
| 1/9/2002 | XOM | 14,806,476 | 581,154,183 | 10,036,700 | 147.52% |
| 3/1/2002 | BMJ | 4,443,485 | 209,332,578 | 3,846,500 | 115.52% |
| 3/1/2002 | GE | 22,217,425 | 864,257,833 | 20,118,100 | 110.44% |
| 3/1/2002 | KO | 5,602,655 | 263,716,971 | 4,554,000 | 123.03% |
| 3/1/2002 | MRK | 5,216,265 | 320,226,508 | 4,910,200 | 106.23% |
| 3/1/2002 | PEP | 3,863,900 | 196,942,983 | 3,153,200 | 122.54% |
| 3/1/2002 | PFE | 14,103,235 | 580,912,250 | 10,307,900 | 136.82% |
| 3/1/2002 | SBCXX | 7,534,605 | 288,650,718 | 5,851,100 | 128.77% |
| 3/1/2002 | VZ | 6,182,240 | 291,678,083 | 4,498,000 | 137.44% |
| 3/1/2002 | WMT | 10,046,140 | 625,573,138 | 7,519,600 | 133.60% |
| 3/1/2002 | XOM | 15,262,405 | 637,510,657 | 12,683,800 | 120.33% |
| 5/7/2002 | GE | 24,958,545 | 765,728,161 | 20,629,400 | 120.99% |
| 5/7/2002 | KO | 5,884,535 | 331,887,774 | 4,483,700 | 131.24% |
| 5/7/2002 | PEP | 4,058,300 | 209,732,944 | 2,842,100 | 142.79% |
| 5/7/2002 | PFE | 15,421,540 | 551,782,701 | 13,583,300 | 113.53% |
| 5/7/2002 | SBCXX | 8,116,600 | 248,854,956 | 6,119,900 | 132.63% |
| 5/7/2002 | VZ | 6,696,195 | 266,977,295 | 4,843,800 | 138.24% |
| 5/7/2002 | WFC | 4,058,300 | 209,327,114 | 3,859,400 | 105.15% |
| 5/7/2002 | WMT | 10,957,410 | 593,562,900 | 8,965,100 | 122.22% |
| 5/7/2002 | XOM | 16,436,115 | 643,473,902 | 8,866,500 | 185.37% |
| 10/16/2002 | BMJ | 5,302,919 | 121,171,699 | 4,691,800 | 113.03% |
| 10/16/2002 | SBCXX | 9,028,578 | 214,857,347 | 8,926,100 | 101.15% |
| 10/16/2002 | VZ | 7,357,601 | 258,824,488 | 7,028,600 | 104.68% |
| 10/16/2002 | XOM | 17,818,445 | 648,147,057 | 13,574,900 | 131.26% |
| 1/9/2003 | AIG | 7,299,626 | 441,992,354 | 4,329,000 | 168.62% |
| 1/9/2003 | DD | 2,842,102 | 124,370,384 | 2,723,100 | 104.37% |
| 1/9/2003 | GE | 27,541,606 | 709,471,771 | 19,375,300 | 142.15% |
| 1/9/2003 | JNJ | 8,280,970 | 466,301,421 | 5,949,900 | 139.18% |
| 1/9/2003 | KO | 6,910,884 | 303,249,590 | 4,515,100 | 153.06% |
| 1/9/2003 | ONE | 3,332,774 | 125,512,269 | 3,146,700 | 105.91% |
| 1/9/2003 | PEP | 4,804,790 | 205,260,629 | 3,762,800 | 127.69% |
| 1/9/2003 | SBCXX | 9,252,123 | 266,461,142 | 7,695,100 | 120.23% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 1/9/2003 | USB | 5,438,868 | 121,885,032 | 3,965,800 | 137.14% |
| 1/9/2003 | WFC | 4,702,860 | 225,878,366 | 3,651,700 | 128.79% |
| 1/9/2003 | WMT | 12,206,346 | 620,082,377 | 9,884,800 | 123.49% |
| 1/9/2003 | XOM | 18,769,964 | 659,576,535 | 11,459,700 | 163.79% |
| 3/12/2003 | BMJ | 9,071,109 | 191,825,981 | 6,370,300 | 142.40% |
| 3/12/2003 | C | 24,749,853 | 757,274,762 | 21,657,100 | 114.28% |
| 3/12/2003 | GE | 46,811,757 | 1,087,101,263 | 22,940,500 | 204.06% |
| 3/12/2003 | HD | 10,937,900 | 238,399,694 | 10,365,800 | 105.52% |
| 3/12/2003 | HPQ | 14,222,532 | 219,573,273 | 8,525,500 | 166.82% |
| 3/12/2003 | JNJ | 13,811,953 | 751,860,654 | 8,918,100 | 154.88% |
| 3/12/2003 | KO | 11,534,583 | 433,499,328 | 8,571,200 | 134.57% |
| 3/12/2003 | MDT | 5,786,477 | 247,588,635 | 4,217,100 | 137.21% |
| 3/12/2003 | MO | 9,706,163 | 343,490,517 | 7,086,500 | 136.97% |
| 3/12/2003 | MRK | 10,527,321 | 531,074,623 | 5,812,400 | 181.12% |
| 3/12/2003 | ONE | 5,562,002 | 184,745,513 | 5,333,800 | 104.28% |
| 3/12/2003 | PEP | 8,249,951 | 306,792,098 | 5,072,000 | 162.66% |
| 3/12/2003 | PFE | 29,304,593 | 833,803,004 | 15,805,900 | 185.40% |
| 3/12/2003 | PG | 5,972,581 | 483,205,861 | 3,990,700 | 149.66% |
| 3/12/2003 | PHAXX | 6,197,056 | 243,978,095 | 4,071,800 | 152.19% |
| 3/12/2003 | SBCXX | 15,821,248 | 300,961,128 | 12,864,000 | 122.99% |
| 3/12/2003 | VZ | 12,580,216 | 407,688,692 | 7,854,400 | 160.17% |
| 3/12/2003 | WFC | 8,249,951 | 357,871,075 | 7,654,200 | 107.78% |
| 3/12/2003 | WMT | 20,830,167 | 972,858,129 | 8,465,900 | 246.05% |
| 3/12/2003 | XOM | 32,178,646 | 1,074,353,626 | 18,850,500 | 170.70% |
| 5/8/2003 | DD | 2,348,964 | 99,126,281 | 2,135,100 | 110.02% |
| 5/8/2003 | GE | 23,098,146 | 657,142,254 | 15,109,900 | 152.87% |
| 5/8/2003 | JNJ | 6,851,145 | 386,199,044 | 4,605,500 | 148.76% |
| 5/8/2003 | MRK | 5,285,169 | 307,491,132 | 4,048,100 | 130.56% |
| 5/8/2003 | PEP | 3,914,940 | 168,694,765 | 3,204,000 | 122.19% |
| 5/8/2003 | PFE | 18,595,965 | 592,281,485 | 16,319,900 | 113.95% |
| 5/8/2003 | PG | 2,936,205 | 261,645,228 | 2,386,900 | 123.01% |
| 5/8/2003 | WFC | 3,914,940 | 184,197,927 | 3,882,000 | 100.85% |
| 5/8/2003 | WMT | 10,178,844 | 560,141,785 | 9,162,600 | 111.09% |
| 5/8/2003 | XOM | 15,659,760 | 552,789,528 | 9,054,400 | 172.95% |
| 7/7/2003 | AIG | 8,656,236 | 494,877,012 | 5,474,500 | 158.12% |
| 7/7/2003 | BMJ | 6,588,093 | 181,238,438 | 4,633,800 | 142.17% |
| 7/7/2003 | C | 17,312,472 | 766,769,385 | 13,100,700 | 132.15% |
| 7/7/2003 | DD | 3,441,771 | 143,900,446 | 2,922,800 | 117.76% |
| 7/7/2003 | GE | 33,634,980 | 973,059,971 | 19,336,000 | 173.95% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 7/7/2003 | HD | 7,769,889 | 261,301,367 | 6,550,300 | 118.62% |
| 7/7/2003 | JNJ | 10,029,864 | 532,686,077 | 8,547,000 | 117.35% |
| 7/7/2003 | MDT | 4,032,669 | 192,398,638 | 3,899,000 | 103.43% |
| 7/7/2003 | MO | 6,883,542 | 319,809,361 | 6,872,000 | 100.17% |
| 7/7/2003 | MRK | 7,769,889 | 474,507,121 | 5,737,000 | 135.43% |
| 7/7/2003 | ONE | 3,737,220 | 139,510,423 | 2,886,400 | 129.48% |
| 7/7/2003 | PEP | 5,805,363 | 257,700,064 | 3,260,900 | 178.03% |
| 7/7/2003 | PFE | 26,455,989 | 918,022,818 | 19,246,700 | 137.46% |
| 7/7/2003 | PG | 4,328,118 | 390,179,838 | 2,980,000 | 145.24% |
| 7/7/2003 | SBCXX | 11,175,741 | 292,580,899 | 8,956,000 | 124.78% |
| 7/7/2003 | USB | 6,396,261 | 157,411,983 | 4,267,500 | 149.88% |
| 7/7/2003 | VZ | 9,438,966 | 375,765,236 | 6,635,800 | 142.24% |
| 7/7/2003 | WFC | 5,701,746 | 291,986,413 | 4,507,300 | 126.50% |
| 7/7/2003 | WMT | 14,653,431 | 815,463,435 | 10,775,600 | 135.99% |
| 7/7/2003 | XOM | 22,718,769 | 819,693,186 | 11,024,900 | 206.07% |
| 9/2/2003 | AIG | 9,405,116 | 558,475,788 | 7,998,900 | 117.58% |
| 9/2/2003 | AOL | 16,488,492 | 268,927,305 | 15,896,300 | 103.73% |
| 9/2/2003 | AXP | 4,761,636 | 214,606,935 | 3,414,300 | 139.46% |
| 9/2/2003 | BMJ | 7,083,376 | 180,342,753 | 5,061,400 | 139.95% |
| 9/2/2003 | C | 18,810,232 | 814,483,046 | 13,044,600 | 144.20% |
| 9/2/2003 | GE | 36,705,503 | 1,089,052,274 | 24,578,500 | 149.34% |
| 9/2/2003 | HPQ | 11,116,882 | 223,338,159 | 10,622,600 | 104.65% |
| 9/2/2003 | JNJ | 10,811,895 | 537,243,063 | 8,802,300 | 122.83% |
| 9/2/2003 | KO | 9,100,129 | 394,308,590 | 6,190,600 | 147.00% |
| 9/2/2003 | MDT | 4,456,649 | 220,024,761 | 3,845,200 | 115.90% |
| 9/2/2003 | MO | 7,388,363 | 303,218,418 | 5,821,400 | 126.92% |
| 9/2/2003 | MRK | 8,185,168 | 410,813,582 | 7,649,300 | 107.01% |
| 9/2/2003 | MS | 4,033,506 | 196,754,423 | 3,967,900 | 101.65% |
| 9/2/2003 | PEP | 6,168,415 | 273,322,469 | 3,209,200 | 192.21% |
| 9/2/2003 | PFE | 28,825,322 | 865,047,913 | 22,025,700 | 130.87% |
| 9/2/2003 | PG | 4,761,636 | 415,119,426 | 2,903,100 | 164.02% |
| 9/2/2003 | SBCXX | 11,994,902 | 268,685,805 | 11,390,800 | 105.30% |
| 9/2/2003 | USB | 7,083,376 | 168,726,016 | 3,556,700 | 199.16% |
| 9/2/2003 | VZ | 10,015,090 | 351,028,905 | 7,259,300 | 137.96% |
| 9/2/2003 | WMT | 15,878,518 | 936,514,992 | 6,785,200 | 234.02% |
| 9/2/2003 | XOM | 24,368,673 | 917,236,852 | 11,115,000 | 219.24% |
| 10/2/2003 | WMT | 6,323,107 | 360,164,175 | 6,188,800 | 102.17% |
| 10/2/2003 | XOM | 9,549,182 | 357,616,866 | 8,996,200 | 106.15% |
| 10/8/2003 | AIG | 9,617,464 | 583,780,065 | 3,600,500 | 267.11% |

Split-Strike Conversion IA Business Equity Volume Analysis
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|------------|--------|---|---|--------------------------------------|-----------------------|
| 10/8/2003 | AXP | 4,747,456 | 220,329,433 | 2,271,100 | 209.04% |
| 10/8/2003 | BAC | 5,494,078 | 440,270,713 | 3,014,400 | 182.26% |
| 10/8/2003 | BMJ | 6,931,701 | 178,075,399 | 4,751,600 | 145.88% |
| 10/8/2003 | C | 19,045,445 | 904,658,638 | 8,778,200 | 216.96% |
| 10/8/2003 | GE | 36,530,715 | 1,102,862,286 | 21,672,100 | 168.56% |
| 10/8/2003 | HD | 8,491,876 | 291,271,347 | 5,623,600 | 151.00% |
| 10/8/2003 | JNJ | 10,865,604 | 540,129,175 | 6,487,000 | 167.50% |
| 10/8/2003 | KO | 8,993,394 | 396,788,543 | 3,467,900 | 259.33% |
| 10/8/2003 | MMM | 2,997,798 | 217,640,135 | 2,040,300 | 146.93% |
| 10/8/2003 | MO | 7,555,771 | 339,254,118 | 6,450,200 | 117.14% |
| 10/8/2003 | MRK | 8,179,841 | 408,255,864 | 5,148,000 | 158.89% |
| 10/8/2003 | ONE | 4,245,938 | 171,535,895 | 2,220,500 | 191.22% |
| 10/8/2003 | PEP | 6,307,631 | 300,684,770 | 5,087,400 | 123.99% |
| 10/8/2003 | PFE | 28,662,909 | 876,798,386 | 14,940,100 | 191.85% |
| 10/8/2003 | PG | 4,747,456 | 450,153,778 | 2,826,600 | 167.96% |
| 10/8/2003 | SBCXX | 12,077,344 | 267,030,076 | 8,684,600 | 139.07% |
| 10/8/2003 | USB | 6,931,701 | 173,361,842 | 5,782,700 | 119.87% |
| 10/8/2003 | VZ | 10,052,051 | 327,596,342 | 6,600,400 | 152.29% |
| 10/8/2003 | WFC | 6,118,148 | 330,441,173 | 5,236,900 | 116.83% |
| 10/8/2003 | WMT | 16,047,647 | 937,562,563 | 5,576,700 | 287.76% |
| 10/8/2003 | XOM | 24,416,971 | 928,089,068 | 8,174,400 | 298.70% |
| 1/5/2004 | AIG | 9,506,762 | 639,044,542 | 5,271,600 | 180.34% |
| 1/5/2004 | C | 18,838,283 | 931,176,329 | 14,617,800 | 128.87% |
| 1/5/2004 | GE | 36,437,802 | 1,139,410,069 | 19,600,200 | 185.91% |
| 1/5/2004 | IBM | 6,234,611 | 574,145,327 | 5,276,500 | 118.16% |
| 1/5/2004 | JNJ | 10,745,526 | 558,015,165 | 8,433,800 | 127.41% |
| 1/5/2004 | KO | 8,887,380 | 446,946,340 | 4,870,100 | 182.49% |
| 1/5/2004 | MDT | 4,510,915 | 218,734,268 | 3,193,300 | 141.26% |
| 1/5/2004 | MO | 7,473,375 | 405,878,996 | 7,057,200 | 105.90% |
| 1/5/2004 | PEP | 6,234,611 | 291,904,487 | 5,259,200 | 118.55% |
| 1/5/2004 | PG | 4,820,606 | 476,709,727 | 3,361,800 | 143.39% |
| 1/5/2004 | WFC | 6,234,611 | 363,415,475 | 4,423,000 | 140.96% |
| 1/5/2004 | WMT | 15,741,373 | 825,792,428 | 13,466,300 | 116.89% |
| 1/5/2004 | XOM | 23,968,580 | 984,149,895 | 14,669,100 | 163.40% |
| 4/1/2004 | C | 15,948,175 | 824,839,611 | 12,471,300 | 127.88% |
| 4/1/2004 | HD | 6,960,466 | 258,720,521 | 5,471,900 | 127.20% |
| 4/1/2004 | IBM | 5,197,403 | 476,445,933 | 4,248,700 | 122.33% |
| 4/1/2004 | JNJ | 8,987,709 | 455,407,215 | 6,380,800 | 140.86% |
| 4/1/2004 | KO | 7,488,826 | 376,762,836 | 4,489,900 | 166.79% |

Split-Strike Conversion IA Business Equity Volume Analysis
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|------------|--------|---|---|--------------------------------------|-----------------------|
| 4/1/2004 | MDT | 3,612,323 | 171,549,219 | 3,000,900 | 120.37% |
| 4/1/2004 | MO | 6,254,123 | 340,224,291 | 5,160,100 | 121.20% |
| 4/1/2004 | MRK | 6,696,286 | 297,984,727 | 5,783,700 | 115.78% |
| 4/1/2004 | PEP | 5,197,403 | 279,360,411 | 4,339,000 | 119.78% |
| 4/1/2004 | PFE | 23,172,821 | 824,720,699 | 22,485,400 | 103.06% |
| 4/1/2004 | PG | 3,876,503 | 406,490,105 | 3,196,900 | 121.26% |
| 4/1/2004 | SBCXX | 10,010,694 | 246,563,393 | 8,569,700 | 116.81% |
| 4/1/2004 | TWX | 13,920,932 | 236,377,425 | 11,343,000 | 122.73% |
| 4/1/2004 | TYCXX | 6,167,926 | 176,711,080 | 5,836,200 | 105.68% |
| 4/1/2004 | USB | 5,903,746 | 163,238,577 | 3,779,000 | 156.23% |
| 4/1/2004 | WFC | 5,197,403 | 295,160,516 | 3,514,300 | 147.89% |
| 4/1/2004 | XOM | 19,910,875 | 830,880,814 | 11,382,400 | 174.93% |
| 6/3/2004 | XOM | 8,680,941 | 378,575,837 | 8,656,000 | 100.29% |
| 6/4/2004 | AIG | 9,823,289 | 726,490,724 | 4,264,500 | 230.35% |
| 6/4/2004 | AXP | 4,844,086 | 246,951,504 | 2,392,000 | 202.51% |
| 6/4/2004 | BAC | 7,720,891 | 642,378,131 | 4,948,800 | 156.02% |
| 6/4/2004 | BMJ | 7,401,246 | 187,103,499 | 5,373,500 | 137.74% |
| 6/4/2004 | C | 19,142,405 | 892,231,968 | 10,323,000 | 185.43% |
| 6/4/2004 | GE | 37,965,165 | 1,181,475,935 | 17,749,200 | 213.90% |
| 6/4/2004 | HD | 8,360,181 | 296,702,824 | 8,056,500 | 103.77% |
| 6/4/2004 | HPQ | 11,421,514 | 242,250,312 | 8,739,200 | 130.69% |
| 6/4/2004 | IBM | 6,257,783 | 548,847,680 | 3,803,400 | 164.53% |
| 6/4/2004 | JNJ | 11,101,869 | 626,057,140 | 5,193,600 | 213.76% |
| 6/4/2004 | JPM | 7,720,891 | 287,294,354 | 5,832,100 | 132.39% |
| 6/4/2004 | KO | 9,183,999 | 476,925,068 | 3,646,800 | 251.84% |
| 6/4/2004 | MDT | 4,524,441 | 224,955,207 | 4,038,100 | 112.04% |
| 6/4/2004 | MMM | 2,876,805 | 244,844,874 | 1,738,000 | 165.52% |
| 6/4/2004 | MO | 7,401,246 | 361,772,904 | 4,739,600 | 156.16% |
| 6/4/2004 | MRK | 8,360,181 | 402,041,104 | 4,568,100 | 183.01% |
| 6/4/2004 | MS | 4,020,268 | 211,506,299 | 3,823,700 | 105.14% |
| 6/4/2004 | ONE | 4,204,796 | 206,161,148 | 2,279,900 | 184.43% |
| 6/4/2004 | PEP | 6,442,311 | 347,369,409 | 3,013,500 | 213.78% |
| 6/4/2004 | PFE | 28,326,404 | 1,010,007,032 | 13,376,800 | 211.76% |
| 6/4/2004 | PG | 4,844,086 | 523,872,693 | 2,208,900 | 219.30% |
| 6/4/2004 | SBCXX | 12,343,689 | 293,656,361 | 5,531,700 | 223.14% |
| 6/4/2004 | TWX | 17,040,007 | 290,191,319 | 10,242,500 | 166.37% |
| 6/4/2004 | TYCXX | 7,401,246 | 230,252,763 | 7,106,400 | 104.15% |
| 6/4/2004 | USB | 7,081,601 | 200,480,124 | 3,617,200 | 195.78% |
| 6/4/2004 | VZ | 10,142,934 | 354,292,685 | 5,018,000 | 202.13% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 6/4/2004 | WFC | 6,257,783 | 367,394,440 | 2,511,900 | 249.13% |
| 6/4/2004 | WMT | 16,081,072 | 912,735,867 | 7,157,600 | 224.67% |
| 6/4/2004 | XOM | 24,306,136 | 1,053,574,308 | 10,021,500 | 242.54% |
| 8/13/2004 | AIG | 9,582,802 | 635,627,257 | 4,784,600 | 200.28% |
| 8/13/2004 | AXP | 4,632,967 | 228,497,932 | 3,287,100 | 140.94% |
| 8/13/2004 | BAC | 7,484,779 | 634,484,716 | 3,916,000 | 191.13% |
| 8/13/2004 | C | 19,165,604 | 840,986,704 | 7,495,000 | 255.71% |
| 8/13/2004 | GE | 38,964,944 | 1,237,916,271 | 16,283,100 | 239.30% |
| 8/13/2004 | HD | 8,315,330 | 274,405,890 | 6,804,000 | 122.21% |
| 8/13/2004 | IBM | 6,217,307 | 520,388,596 | 5,801,900 | 107.16% |
| 8/13/2004 | JNJ | 10,850,274 | 601,105,180 | 6,049,000 | 179.37% |
| 8/13/2004 | JPM | 13,265,165 | 486,566,252 | 6,165,000 | 215.17% |
| 8/13/2004 | KO | 8,949,066 | 392,774,507 | 4,447,600 | 201.21% |
| 8/13/2004 | MDT | 4,316,099 | 211,143,563 | 3,673,600 | 117.49% |
| 8/13/2004 | MMM | 2,851,812 | 220,901,358 | 2,100,700 | 135.76% |
| 8/13/2004 | MO | 7,484,779 | 351,036,135 | 6,246,300 | 119.83% |
| 8/13/2004 | MRK | 8,118,515 | 361,030,362 | 2,905,000 | 279.47% |
| 8/13/2004 | MS | 3,999,231 | 188,603,734 | 2,878,400 | 138.94% |
| 8/13/2004 | PEP | 6,217,307 | 315,030,946 | 2,632,600 | 236.17% |
| 8/13/2004 | PFE | 28,114,670 | 874,366,237 | 10,427,800 | 269.61% |
| 8/13/2004 | PG | 9,582,802 | 520,633,633 | 3,852,700 | 248.73% |
| 8/13/2004 | SBCXX | 12,080,033 | 301,638,424 | 4,537,600 | 266.22% |
| 8/13/2004 | TWX | 17,067,581 | 265,912,912 | 8,801,400 | 193.92% |
| 8/13/2004 | USB | 6,851,043 | 195,871,319 | 3,755,200 | 182.44% |
| 8/13/2004 | UTX | 1,901,208 | 172,344,505 | 1,350,100 | 140.82% |
| 8/13/2004 | VZ | 10,216,538 | 398,444,982 | 4,358,600 | 234.40% |
| 8/13/2004 | WFC | 6,217,307 | 356,313,864 | 2,365,000 | 262.89% |
| 8/13/2004 | WMT | 15,800,109 | 838,195,782 | 9,931,300 | 159.09% |
| 8/13/2004 | XOM | 24,115,439 | 1,077,477,815 | 10,271,000 | 234.79% |
| 11/3/2004 | GE | 25,122,048 | 858,169,160 | 18,920,400 | 132.78% |
| 11/3/2004 | MDT | 2,943,990 | 150,908,927 | 2,526,900 | 116.51% |
| 11/3/2004 | PEP | 3,925,320 | 196,383,760 | 3,376,000 | 116.27% |
| 11/3/2004 | USB | 4,514,118 | 130,322,587 | 4,027,100 | 112.09% |
| 11/3/2004 | XOM | 15,505,014 | 756,799,733 | 13,057,600 | 118.74% |
| 1/25/2005 | AIG | 9,203,021 | 612,921,199 | 5,442,900 | 169.08% |
| 1/25/2005 | BAC | 14,048,816 | 637,956,735 | 7,370,000 | 190.62% |
| 1/25/2005 | C | 18,108,453 | 877,897,801 | 12,691,500 | 142.68% |
| 1/25/2005 | GE | 36,514,495 | 1,301,741,747 | 21,846,200 | 167.14% |
| 1/25/2005 | HD | 7,715,076 | 312,717,616 | 5,137,100 | 150.18% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 1/25/2005 | IBM | 5,738,562 | 528,349,403 | 5,070,700 | 113.17% |
| 1/25/2005 | JPM | 12,369,891 | 458,428,160 | 9,986,100 | 123.87% |
| 1/25/2005 | KO | 8,416,863 | 346,298,528 | 4,854,700 | 173.38% |
| 1/25/2005 | MO | 7,226,507 | 450,428,181 | 5,067,200 | 142.61% |
| 1/25/2005 | PEP | 5,845,171 | 312,037,799 | 2,933,800 | 199.24% |
| 1/25/2005 | PG | 8,905,432 | 492,470,390 | 5,719,800 | 155.69% |
| 1/25/2005 | SBCXX | 11,730,023 | 286,174,152 | 9,248,000 | 126.84% |
| 1/25/2005 | TWX | 16,131,939 | 294,786,689 | 14,078,200 | 114.59% |
| 1/25/2005 | TYCXX | 6,928,918 | 243,159,187 | 5,495,300 | 126.09% |
| 1/25/2005 | USB | 6,631,329 | 199,404,063 | 5,597,500 | 118.47% |
| 1/25/2005 | WFC | 6,036,151 | 363,738,865 | 3,735,300 | 161.60% |
| 1/25/2005 | WMT | 14,750,603 | 784,437,068 | 6,419,100 | 229.79% |
| 1/25/2005 | XOM | 22,465,679 | 1,152,938,646 | 10,339,600 | 217.28% |
| 5/17/2005 | GE | 15,132,320 | 547,941,307 | 14,848,600 | 101.91% |
| 5/18/2005 | AIG | 8,778,356 | 467,184,106 | 7,250,600 | 121.07% |
| 5/18/2005 | BAC | 13,687,360 | 633,314,147 | 9,080,000 | 150.74% |
| 5/18/2005 | C | 17,747,454 | 840,696,896 | 15,330,700 | 115.76% |
| 5/18/2005 | GE | 35,870,106 | 1,310,334,972 | 23,460,200 | 152.90% |
| 5/18/2005 | JNJ | 9,910,236 | 672,112,206 | 8,495,100 | 116.66% |
| 5/18/2005 | KO | 7,646,476 | 340,038,788 | 6,367,400 | 120.09% |
| 5/18/2005 | MDT | 4,060,094 | 212,058,710 | 3,320,500 | 122.27% |
| 5/18/2005 | MMM | 2,737,472 | 210,949,592 | 2,255,700 | 121.36% |
| 5/18/2005 | MO | 7,080,536 | 469,227,121 | 7,059,200 | 100.30% |
| 5/18/2005 | PEP | 5,757,914 | 324,631,191 | 3,078,300 | 187.05% |
| 5/18/2005 | PFE | 25,203,188 | 710,981,933 | 20,671,100 | 121.92% |
| 5/18/2005 | PG | 8,495,386 | 473,193,000 | 6,306,500 | 134.71% |
| 5/18/2005 | USB | 6,323,854 | 185,099,207 | 5,474,600 | 115.51% |
| 5/18/2005 | VZ | 9,344,296 | 322,938,870 | 6,804,900 | 137.32% |
| 5/18/2005 | WFC | 5,757,914 | 350,138,750 | 4,203,600 | 136.98% |
| 9/6/2005 | ABT | 6,379,724 | 286,640,999 | 4,055,900 | 157.29% |
| 9/6/2005 | AIG | 10,669,208 | 635,884,797 | 7,338,100 | 145.39% |
| 9/6/2005 | BAC | 16,516,080 | 710,626,910 | 11,951,500 | 138.19% |
| 9/6/2005 | C | 21,338,416 | 940,170,609 | 16,133,800 | 132.26% |
| 9/6/2005 | CMCSA | 9,111,820 | 277,181,564 | 6,171,019 | 147.66% |
| 9/6/2005 | GE | 43,551,196 | 1,458,529,554 | 27,488,500 | 158.43% |
| 9/6/2005 | IBM | 6,721,236 | 537,295,606 | 6,305,600 | 106.59% |
| 9/6/2005 | JNJ | 12,226,596 | 773,576,729 | 7,380,400 | 165.66% |
| 9/6/2005 | JPM | 14,467,008 | 496,073,704 | 7,291,700 | 198.40% |
| 9/6/2005 | KO | 9,303,160 | 414,065,706 | 5,126,600 | 181.47% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 9/6/2005 | MDT | 4,972,508 | 282,985,430 | 4,407,000 | 112.83% |
| 9/6/2005 | MO | 8,620,136 | 605,478,353 | 5,644,500 | 152.72% |
| 9/6/2005 | PEP | 6,871,408 | 377,709,649 | 2,526,700 | 271.95% |
| 9/6/2005 | PG | 10,327,696 | 579,383,746 | 8,132,600 | 126.99% |
| 9/6/2005 | S | 12,226,596 | 306,887,560 | 7,667,300 | 159.46% |
| 9/6/2005 | SBCXX | 13,545,016 | 325,080,384 | 8,700,400 | 155.68% |
| 9/6/2005 | TWX | 19,289,344 | 345,472,151 | 13,733,000 | 140.46% |
| 9/6/2005 | TYCXX | 8,428,796 | 234,573,393 | 7,444,700 | 113.22% |
| 9/6/2005 | VZ | 11,352,232 | 370,082,763 | 6,923,000 | 163.98% |
| 9/6/2005 | WFC | 7,062,748 | 420,897,686 | 2,950,800 | 239.35% |
| 9/6/2005 | XOM | 26,502,264 | 1,604,084,490 | 19,218,800 | 137.90% |
| 10/14/2005 | ABT | 6,710,158 | 283,235,769 | 4,866,800 | 137.88% |
| 10/14/2005 | AIG | 10,963,995 | 680,973,729 | 5,850,900 | 187.39% |
| 10/14/2005 | BAC | 16,972,347 | 713,008,297 | 13,752,300 | 123.41% |
| 10/14/2005 | C | 21,731,038 | 973,333,192 | 13,140,800 | 165.37% |
| 10/14/2005 | GE | 44,360,834 | 1,521,576,606 | 27,813,200 | 159.50% |
| 10/14/2005 | HD | 9,012,528 | 344,098,319 | 7,870,500 | 114.51% |
| 10/14/2005 | HPQ | 12,016,704 | 324,811,509 | 7,920,000 | 151.73% |
| 10/14/2005 | IBM | 6,710,158 | 550,434,261 | 5,573,700 | 120.39% |
| 10/14/2005 | JPM | 14,669,977 | 497,312,220 | 11,165,800 | 131.38% |
| 10/14/2005 | KO | 8,661,625 | 361,189,763 | 5,360,400 | 161.59% |
| 10/14/2005 | MDT | 5,109,594 | 285,013,153 | 4,789,200 | 106.69% |
| 10/14/2005 | MER | 3,902,934 | 234,254,099 | 3,525,800 | 110.70% |
| 10/14/2005 | MO | 8,661,625 | 603,282,181 | 7,203,600 | 120.24% |
| 10/14/2005 | MRK | 9,363,431 | 250,378,145 | 8,371,200 | 111.85% |
| 10/14/2005 | MS | 4,604,740 | 238,663,674 | 3,914,400 | 117.64% |
| 10/14/2005 | PEP | 7,061,061 | 404,245,742 | 3,400,200 | 207.67% |
| 10/14/2005 | PFE | 31,291,421 | 759,755,702 | 22,892,100 | 136.69% |
| 10/14/2005 | PG | 14,669,977 | 819,171,516 | 8,310,100 | 176.53% |
| 10/14/2005 | S | 12,367,607 | 286,186,426 | 8,510,100 | 145.33% |
| 10/14/2005 | VZ | 11,665,801 | 348,224,160 | 8,995,800 | 129.68% |
| 10/14/2005 | WFC | 7,061,061 | 414,766,723 | 3,987,700 | 177.07% |
| 10/14/2005 | XOM | 26,883,633 | 1,544,464,716 | 20,262,200 | 132.68% |
| 1/10/2006 | AIG | 8,443,296 | 588,244,432 | 6,424,500 | 131.42% |
| 1/10/2006 | C | 16,701,986 | 804,534,666 | 13,659,600 | 122.27% |
| 1/10/2006 | CVX | 7,433,168 | 436,995,947 | 6,969,300 | 106.66% |
| 1/10/2006 | GE | 34,689,274 | 1,220,021,767 | 21,044,000 | 164.84% |
| 1/10/2006 | JNJ | 9,819,166 | 614,188,833 | 6,658,300 | 147.47% |
| 1/10/2006 | MO | 6,882,820 | 523,300,805 | 5,803,700 | 118.59% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume² | IA Business Purported Value² | Actual Market Volume³ | Magnitude Exceeded |
|-------------------|---------------|---|--|---|-------------------------------|
| 1/10/2006 | PEP | 5,506,950 | 325,405,676 | 2,945,200 | 186.98% |
| 1/10/2006 | PG | 11,104,468 | 651,832,272 | 8,553,600 | 129.82% |
| 1/10/2006 | T | 12,715,077 | 316,351,116 | 10,713,400 | 118.68% |
| 1/10/2006 | UPS | 3,671,300 | 279,018,800 | 2,118,700 | 173.28% |
| 1/10/2006 | WFC | 5,506,950 | 346,992,920 | 3,578,900 | 153.87% |
| 1/10/2006 | XOM | 20,373,286 | 1,206,302,264 | 17,913,400 | 113.73% |
| 3/31/2006 | ABT | 6,162,371 | 261,962,391 | 4,037,900 | 152.61% |
| 3/31/2006 | AIG | 10,435,786 | 688,866,234 | 7,362,600 | 141.74% |
| 3/31/2006 | BA | 3,251,504 | 253,909,947 | 2,294,800 | 141.69% |
| 3/31/2006 | BAC | 18,827,750 | 857,415,735 | 10,968,800 | 171.65% |
| 3/31/2006 | C | 20,190,298 | 955,001,095 | 12,939,900 | 156.03% |
| 3/31/2006 | CVX | 9,073,238 | 525,431,213 | 7,363,200 | 123.22% |
| 3/31/2006 | GE | 42,114,686 | 1,464,748,779 | 37,386,800 | 112.65% |
| 3/31/2006 | IBM | 6,162,371 | 510,244,319 | 5,862,000 | 105.12% |
| 3/31/2006 | JNJ | 11,984,105 | 709,099,493 | 9,704,000 | 123.50% |
| 3/31/2006 | JPM | 14,027,927 | 584,543,718 | 10,371,400 | 135.26% |
| 3/31/2006 | KO | 8,391,964 | 352,126,809 | 7,267,900 | 115.47% |
| 3/31/2006 | PEP | 6,688,779 | 387,547,855 | 4,488,900 | 149.01% |
| 3/31/2006 | PFE | 29,604,173 | 740,992,450 | 24,385,500 | 121.40% |
| 3/31/2006 | PG | 13,346,653 | 769,301,079 | 11,176,100 | 119.42% |
| 3/31/2006 | S | 11,984,105 | 308,710,545 | 9,815,600 | 122.09% |
| 3/31/2006 | T | 15,536,118 | 420,407,353 | 14,833,800 | 104.73% |
| 3/31/2006 | UPS | 4,459,186 | 354,549,879 | 3,190,300 | 139.77% |
| 3/31/2006 | WFC | 6,843,645 | 438,061,716 | 3,540,800 | 193.28% |
| 3/31/2006 | WMT | 10,095,149 | 478,510,063 | 10,092,000 | 100.03% |
| 3/31/2006 | XOM | 24,649,484 | 1,501,893,060 | 19,310,300 | 127.65% |
| 7/10/2006 | ABT | 3,602,514 | 158,150,365 | 3,404,300 | 105.82% |
| 7/10/2006 | AIG | 6,256,734 | 370,336,085 | 4,996,200 | 125.23% |
| 7/10/2006 | AXP | 3,033,696 | 158,510,616 | 2,356,900 | 128.72% |
| 7/10/2006 | BAC | 10,807,542 | 530,542,237 | 7,321,900 | 147.61% |
| 7/10/2006 | C | 11,755,572 | 580,372,590 | 8,388,700 | 140.14% |
| 7/10/2006 | GE | 25,027,992 | 830,929,334 | 15,835,100 | 158.05% |
| 7/10/2006 | JNJ | 7,015,422 | 426,186,887 | 4,732,500 | 148.24% |
| 7/10/2006 | JPM | 8,342,312 | 354,881,952 | 5,332,200 | 156.45% |
| 7/10/2006 | KO | 4,929,756 | 213,409,137 | 4,794,400 | 102.82% |
| 7/10/2006 | PEP | 3,981,726 | 241,491,682 | 3,276,400 | 121.53% |
| 7/10/2006 | PFE | 17,443,752 | 415,859,048 | 14,216,300 | 122.70% |
| 7/10/2006 | PG | 7,773,846 | 440,777,068 | 6,776,600 | 114.72% |
| 7/10/2006 | UPS | 2,654,484 | 215,384,832 | 966,100 | 274.76% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume² | IA Business Purported Value² | Actual Market Volume³ | Magnitude Exceeded |
|-------------------|---------------|---|--|---|-------------------------------|
| 7/10/2006 | VZ | 7,015,422 | 231,158,155 | 6,292,200 | 111.49% |
| 7/10/2006 | WFC | 3,981,726 | 271,792,617 | 2,437,100 | 163.38% |
| 7/10/2006 | XOM | 14,410,056 | 905,383,818 | 13,224,400 | 108.97% |
| 7/11/2006 | C | 11,274,760 | 554,041,706 | 8,168,800 | 138.02% |
| 7/11/2006 | GE | 23,556,195 | 782,301,236 | 22,385,200 | 105.23% |
| 7/11/2006 | PG | 7,449,395 | 423,572,600 | 6,104,100 | 122.04% |
| 7/11/2006 | TYCXX | 4,630,705 | 126,418,247 | 4,324,400 | 107.08% |
| 7/11/2006 | UPS | 2,416,020 | 196,084,183 | 1,620,400 | 149.10% |
| 7/11/2006 | WFC | 3,825,365 | 259,857,044 | 3,506,200 | 109.10% |
| 10/23/2006 | WFC | 5,728,303 | 208,853,834 | 4,544,800 | 126.04% |
| 10/26/2006 | GE | 22,481,667 | 801,019,883 | 19,986,200 | 112.49% |
| 10/26/2006 | PG | 6,903,819 | 435,905,081 | 6,426,000 | 107.44% |
| 10/26/2006 | UPS | 2,301,273 | 173,675,137 | 1,577,000 | 145.93% |
| 10/26/2006 | WFC | 7,257,861 | 263,022,757 | 6,275,300 | 115.66% |
| 2/13/2007 | ABT | 5,974,575 | 314,379,967 | 3,883,193 | 153.86% |
| 2/13/2007 | AIG | 10,070,863 | 692,268,926 | 5,378,620 | 187.24% |
| 2/13/2007 | BAC | 17,583,243 | 935,426,323 | 10,682,776 | 164.59% |
| 2/13/2007 | C | 19,285,653 | 1,033,130,182 | 13,052,531 | 147.75% |
| 2/13/2007 | CVX | 8,533,570 | 619,791,173 | 7,909,762 | 107.89% |
| 2/13/2007 | GE | 40,449,337 | 1,445,657,204 | 22,966,286 | 176.12% |
| 2/13/2007 | HPQ | 10,752,083 | 453,198,155 | 8,375,228 | 128.38% |
| 2/13/2007 | IBM | 5,974,575 | 588,851,942 | 5,703,015 | 104.76% |
| 2/13/2007 | JNJ | 11,433,047 | 747,947,689 | 8,583,851 | 133.19% |
| 2/13/2007 | JPM | 13,651,216 | 688,019,105 | 8,374,510 | 163.01% |
| 2/13/2007 | MO | 8,193,088 | 702,145,777 | 7,985,155 | 102.60% |
| 2/13/2007 | MRK | 8,533,570 | 375,133,721 | 7,138,747 | 119.54% |
| 2/13/2007 | MS | 4,096,544 | 329,237,179 | 3,921,936 | 104.45% |
| 2/13/2007 | PEP | 6,315,057 | 402,456,698 | 4,972,502 | 127.00% |
| 2/13/2007 | PFE | 28,159,705 | 740,316,514 | 23,945,420 | 117.60% |
| 2/13/2007 | PG | 12,454,493 | 798,829,053 | 8,845,139 | 140.81% |
| 2/13/2007 | T | 24,546,924 | 906,515,799 | 13,883,735 | 176.80% |
| 2/13/2007 | UPS | 4,096,544 | 302,937,366 | 3,617,492 | 113.24% |
| 2/13/2007 | VZ | 11,433,047 | 429,651,660 | 6,929,831 | 164.98% |
| 2/13/2007 | WB | 7,512,124 | 432,470,485 | 4,830,752 | 155.51% |
| 2/13/2007 | WFC | 13,311,078 | 474,537,811 | 10,959,989 | 121.45% |
| 2/13/2007 | XOM | 22,866,094 | 1,708,094,949 | 15,843,024 | 144.33% |
| 9/13/2007 | ABT | 5,377,783 | 280,968,533 | 5,233,600 | 102.75% |
| 9/13/2007 | IBM | 4,900,949 | 568,704,016 | 4,802,729 | 102.05% |
| 9/13/2007 | PG | 11,189,643 | 752,478,123 | 8,547,100 | 130.92% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume² | IA Business Purported Value² | Actual Market Volume³ | Magnitude Exceeded |
|-------------------|---------------|---|--|---|-------------------------------|
| 9/13/2007 | UPS | 3,686,401 | 273,668,183 | 3,138,500 | 117.46% |
| 9/13/2007 | VZ | 10,278,732 | 433,573,206 | 10,226,510 | 100.51% |
| 11/12/2007 | ABT | 7,294,640 | 396,315,906 | 5,780,607 | 126.19% |
| 11/12/2007 | GE | 47,701,688 | 1,827,449,451 | 36,970,752 | 129.03% |
| 11/12/2007 | KO | 9,285,880 | 562,074,215 | 8,340,362 | 111.34% |
| 11/12/2007 | PEP | 7,692,888 | 562,501,731 | 4,951,209 | 155.37% |
| 11/12/2007 | PG | 14,589,280 | 1,027,667,026 | 10,793,964 | 135.16% |
| 11/12/2007 | T | 28,340,022 | 1,106,675,736 | 20,422,709 | 138.77% |
| 11/12/2007 | VZ | 13,617,976 | 579,714,891 | 12,711,056 | 107.13% |
| 4/1/2008 | ABT | 8,330,612 | 457,764,982 | 7,296,420 | 114.17% |
| 4/1/2008 | CVX | 11,259,159 | 959,840,920 | 11,074,865 | 101.66% |
| 4/1/2008 | GE | 52,713,846 | 1,977,292,876 | 50,657,728 | 104.06% |
| 4/1/2008 | JNJ | 15,097,764 | 979,238,322 | 11,205,251 | 134.74% |
| 4/1/2008 | PEP | 8,785,641 | 627,292,309 | 6,940,691 | 126.58% |
| 4/1/2008 | PG | 16,462,851 | 1,151,409,131 | 11,591,021 | 142.03% |
| 4/1/2008 | T | 31,712,253 | 1,235,189,416 | 23,522,440 | 134.82% |
| 4/1/2008 | XOM | 28,632,068 | 2,421,410,950 | 23,964,580 | 119.48% |
| 7/16/2008 | PM | 7,556,650 | 397,857,380 | 6,909,923 | 109.36% |
| 11/3/2008 | MDT | 4,349,544 | 175,503,904 | 4,198,338 | 103.60% |
| 11/3/2008 | PEP | 5,799,392 | 330,797,092 | 5,567,263 | 104.17% |
| 11/3/2008 | PM | 7,974,164 | 341,054,729 | 6,143,108 | 129.81% |
| 2/18/2000 | BMJ | (6,348,213) | (380,892,780) | 5,826,300 | 108.96% |
| 2/18/2000 | JNJ | (4,203,968) | (325,807,520) | 4,123,100 | 101.96% |
| 2/18/2000 | KO | (7,458,163) | (382,230,854) | 5,721,700 | 130.35% |
| 2/18/2000 | MRK | (7,257,977) | (453,623,563) | 6,617,100 | 109.69% |
| 2/18/2000 | PEP | (4,401,942) | (150,491,400) | 3,664,500 | 120.12% |
| 2/18/2000 | PG | (4,001,554) | (375,145,688) | 2,325,800 | 172.05% |
| 2/18/2000 | TXXX | (9,210,893) | (437,517,418) | 8,226,900 | 111.96% |
| 2/18/2000 | XOM | (10,277,858) | (776,620,653) | 6,900,300 | 148.95% |
| 3/17/2000 | XOM | (7,593,806) | (598,012,223) | 7,464,600 | 101.73% |
| 5/19/2000 | AIG | (3,278,770) | (381,566,859) | 2,321,900 | 141.21% |
| 5/19/2000 | DD | (2,235,525) | (115,828,144) | 1,694,400 | 131.94% |
| 5/19/2000 | DIS | (4,471,050) | (183,313,050) | 4,401,400 | 101.58% |
| 5/19/2000 | GE | (20,864,900) | (1,079,758,575) | 12,893,000 | 161.83% |
| 5/19/2000 | KO | (5,365,260) | (268,933,658) | 5,026,800 | 106.73% |
| 5/19/2000 | PEP | (3,129,735) | (123,233,325) | 2,577,700 | 121.42% |
| 5/19/2000 | WFC | (3,427,805) | (148,252,566) | 2,496,500 | 137.30% |
| 5/19/2000 | WMT | (9,985,345) | (569,788,754) | 6,357,700 | 157.06% |
| 5/19/2000 | XOM | (7,451,750) | (609,180,563) | 4,216,500 | 176.73% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 8/10/2000 | AIG | (4,376,860) | (385,710,792) | 2,002,500 | 218.57% |
| 8/10/2000 | AXP | (2,590,179) | (154,601,319) | 2,326,100 | 111.35% |
| 8/10/2000 | C | (6,267,983) | (455,212,275) | 6,065,100 | 103.35% |
| 8/10/2000 | DD | (1,906,551) | (92,467,724) | 1,846,300 | 103.26% |
| 8/10/2000 | DIS | (3,925,462) | (158,981,211) | 3,619,900 | 108.44% |
| 8/10/2000 | GE | (19,178,086) | (1,093,150,902) | 18,241,700 | 105.13% |
| 8/10/2000 | HD | (4,397,384) | (251,475,407) | 4,227,000 | 104.03% |
| 8/10/2000 | HPQ | (1,870,723) | (213,963,953) | 1,813,600 | 103.15% |
| 8/10/2000 | KO | (4,685,155) | (288,137,033) | 3,107,400 | 150.77% |
| 8/10/2000 | MRK | (4,357,165) | (313,171,238) | 4,293,200 | 101.49% |
| 8/10/2000 | PG | (2,549,955) | (144,391,206) | 1,884,700 | 135.30% |
| 8/10/2000 | XOM | (6,699,652) | (548,534,008) | 3,521,700 | 190.24% |
| 12/14/2000 | VZ | (4,059,891) | (231,413,787) | 4,024,300 | 100.88% |
| 2/14/2001 | GE | (14,918,417) | (702,806,625) | 13,239,700 | 112.68% |
| 2/14/2001 | KO | (3,663,145) | (217,773,970) | 2,839,000 | 129.03% |
| 2/14/2001 | VZ | (4,002,926) | (214,356,687) | 3,933,800 | 101.76% |
| 2/14/2001 | WFC | (2,505,715) | (127,165,036) | 2,266,300 | 110.56% |
| 2/14/2001 | WMT | (6,591,473) | (356,928,263) | 5,095,000 | 129.37% |
| 2/16/2001 | AIG | (4,726,135) | (411,173,745) | 3,785,300 | 124.85% |
| 2/16/2001 | GE | (20,003,452) | (943,362,796) | 16,917,000 | 118.24% |
| 2/16/2001 | KO | (4,900,832) | (291,011,404) | 3,817,800 | 128.37% |
| 2/16/2001 | VZ | (5,290,859) | (278,140,458) | 4,213,900 | 125.56% |
| 2/16/2001 | WMT | (8,846,272) | (469,737,043) | 6,659,400 | 132.84% |
| 2/16/2001 | XOM | (6,770,651) | (572,797,075) | 6,740,000 | 100.45% |
| 4/20/2001 | GE | (24,126,336) | (1,160,476,762) | 23,271,000 | 103.68% |
| 4/20/2001 | KO | (6,015,647) | (282,254,157) | 4,583,600 | 131.24% |
| 4/20/2001 | VZ | (6,611,337) | (350,599,201) | 6,341,900 | 104.25% |
| 4/20/2001 | WFC | (4,155,703) | (199,058,174) | 3,839,800 | 108.23% |
| 4/20/2001 | WMT | (10,796,008) | (559,017,294) | 7,266,200 | 148.58% |
| 4/20/2001 | XOM | (8,471,281) | (721,075,439) | 6,083,000 | 139.26% |
| 7/19/2001 | KO | (2,764,645) | (128,196,589) | 2,519,200 | 109.74% |
| 7/20/2001 | GE | (12,740,705) | (595,882,773) | 11,999,000 | 106.18% |
| 11/15/2001 | AIG | (5,299,294) | (433,747,214) | 4,609,700 | 114.96% |
| 11/15/2001 | BMJ | (4,356,080) | (241,413,954) | 3,771,900 | 115.49% |
| 11/15/2001 | GE | (22,776,903) | (941,369,401) | 16,943,100 | 134.43% |
| 11/15/2001 | JNJ | (6,795,875) | (407,072,913) | 6,663,800 | 101.98% |
| 11/15/2001 | KO | (5,384,916) | (270,645,878) | 5,026,600 | 107.13% |
| 11/15/2001 | PFE | (14,004,394) | (600,928,547) | 9,621,400 | 145.55% |
| 11/15/2001 | VZ | (6,080,536) | (303,905,189) | 4,776,500 | 127.30% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 11/15/2001 | WMT | (10,209,404) | (570,195,213) | 8,452,000 | 120.79% |
| 2/15/2002 | BMV | (4,483,824) | (204,731,404) | 3,479,400 | 128.87% |
| 2/15/2002 | GE | (23,061,501) | (864,114,442) | 22,136,400 | 104.18% |
| 2/15/2002 | JNJ | (7,104,728) | (408,806,049) | 6,738,700 | 105.43% |
| 2/15/2002 | MDT | (2,771,145) | (134,428,244) | 2,588,100 | 107.07% |
| 2/15/2002 | PFE | (14,584,521) | (602,778,253) | 10,621,700 | 137.31% |
| 2/15/2002 | SBCXX | (7,610,817) | (284,111,799) | 6,415,800 | 118.63% |
| 2/15/2002 | VZ | (6,306,502) | (289,405,377) | 4,584,000 | 137.58% |
| 2/15/2002 | WMT | (10,298,835) | (618,136,077) | 7,267,800 | 141.70% |
| 2/15/2002 | XOM | (15,922,116) | (623,987,726) | 10,500,400 | 151.63% |
| 3/13/2002 | AXP | (4,667,526) | (190,295,035) | 4,517,300 | 103.33% |
| 3/13/2002 | DD | (4,832,952) | (229,178,584) | 2,287,500 | 211.28% |
| 3/13/2002 | MMMXX | (2,013,730) | (245,070,941) | 1,654,200 | 121.73% |
| 4/10/2002 | AIG | (7,119,460) | (532,535,608) | 5,302,500 | 134.27% |
| 4/10/2002 | C | (14,200,638) | (689,156,962) | 11,430,700 | 124.23% |
| 4/10/2002 | GE | (27,398,813) | (1,018,139,891) | 22,682,500 | 120.79% |
| 4/10/2002 | HD | (6,403,860) | (318,143,765) | 4,372,900 | 146.44% |
| 4/10/2002 | JNJ | (8,568,010) | (543,297,514) | 7,254,400 | 118.11% |
| 4/10/2002 | KO | (6,917,457) | (374,926,169) | 4,162,700 | 166.18% |
| 4/10/2002 | PFE | (17,376,534) | (683,071,552) | 12,994,200 | 133.73% |
| 4/10/2002 | WMT | (12,367,269) | (748,219,775) | 7,116,000 | 173.80% |
| 4/10/2002 | XOM | (18,922,914) | (815,009,906) | 10,407,300 | 181.82% |
| 4/11/2002 | PG | (3,577,951) | (329,207,272) | 3,310,200 | 108.09% |
| 4/11/2002 | WFC | (4,770,721) | (235,673,617) | 4,026,600 | 118.48% |
| 5/16/2002 | KO | (4,379,334) | (248,194,931) | 3,840,400 | 114.03% |
| 5/16/2002 | XOM | (9,577,863) | (384,646,978) | 7,911,800 | 121.06% |
| 8/14/2002 | KO | (5,065,110) | (261,258,374) | 4,740,400 | 106.85% |
| 8/14/2002 | XOM | (13,860,988) | (505,510,232) | 11,688,300 | 118.59% |
| 8/16/2002 | AIG | (9,345,356) | (607,915,408) | 5,648,500 | 165.45% |
| 8/16/2002 | AXP | (4,718,546) | (173,548,122) | 3,456,500 | 136.51% |
| 8/16/2002 | BAC | (5,426,421) | (373,229,236) | 5,346,900 | 101.49% |
| 8/16/2002 | BMV | (6,881,692) | (158,278,916) | 6,067,800 | 113.41% |
| 8/16/2002 | DD | (3,369,171) | (138,978,304) | 3,015,800 | 111.72% |
| 8/16/2002 | GE | (35,112,755) | (1,107,105,165) | 21,838,800 | 160.78% |
| 8/16/2002 | HPQ | (10,684,058) | (161,115,595) | 7,750,700 | 137.85% |
| 8/16/2002 | JNJ | (10,302,680) | (569,841,231) | 7,837,000 | 131.46% |
| 8/16/2002 | KO | (8,690,422) | (453,553,124) | 4,994,700 | 173.99% |
| 8/16/2002 | MDT | (4,220,590) | (173,635,073) | 3,109,500 | 135.73% |
| 8/16/2002 | MOXX | (7,536,606) | (383,688,611) | 4,961,400 | 151.90% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 8/16/2002 | MRK | (7,943,031) | (397,866,423) | 4,886,900 | 162.54% |
| 8/16/2002 | ONE | (4,168,574) | (168,452,075) | 3,393,900 | 122.83% |
| 8/16/2002 | PFE | (22,059,494) | (730,389,846) | 13,835,200 | 159.44% |
| 8/16/2002 | PHAXX | (4,574,985) | (202,031,338) | 4,386,300 | 104.30% |
| 8/16/2002 | SBCXX | (12,007,375) | (344,611,663) | 7,022,700 | 170.98% |
| 8/16/2002 | TXXX | (13,620,271) | (142,331,832) | 12,391,100 | 109.92% |
| 8/16/2002 | USB | (6,879,569) | (151,900,884) | 3,191,600 | 215.55% |
| 8/16/2002 | VZ | (9,843,315) | (311,836,219) | 8,211,100 | 119.88% |
| 8/16/2002 | WFC | (6,029,324) | (309,786,667) | 3,352,600 | 179.84% |
| 8/16/2002 | WMT | (15,675,949) | (842,895,778) | 9,243,000 | 169.60% |
| 8/16/2002 | XOM | (23,565,854) | (867,459,086) | 11,337,900 | 207.85% |
| 11/5/2002 | TXXX | (15,385,870) | (216,325,332) | 12,967,500 | 118.65% |
| 11/15/2002 | JNJ | (7,196,495) | (431,573,805) | 6,941,800 | 103.67% |
| 11/15/2002 | PFE | (15,314,093) | (505,977,633) | 13,402,800 | 114.26% |
| 11/15/2002 | SBCXX | (8,187,898) | (204,779,329) | 7,715,400 | 106.12% |
| 11/15/2002 | XOM | (16,324,090) | (564,326,140) | 11,205,400 | 145.68% |
| 2/19/2003 | USB | (2,468,804) | (50,980,803) | 2,103,600 | 117.36% |
| 2/19/2003 | WMT | (5,610,743) | (273,635,936) | 5,527,700 | 101.50% |
| 2/21/2003 | AIG | (7,874,428) | (399,996,089) | 6,308,400 | 124.82% |
| 2/21/2003 | C | (15,379,094) | (513,218,903) | 13,312,300 | 115.53% |
| 2/21/2003 | GE | (29,665,280) | (707,716,588) | 25,087,600 | 118.25% |
| 2/21/2003 | HPQ | (9,230,666) | (170,028,868) | 7,709,800 | 119.73% |
| 2/21/2003 | JNJ | (8,896,500) | (476,600,797) | 6,500,900 | 136.85% |
| 2/21/2003 | KO | (7,409,231) | (298,888,379) | 5,663,400 | 130.83% |
| 2/21/2003 | MDT | (3,572,833) | (161,992,248) | 2,948,900 | 121.16% |
| 2/21/2003 | MRK | (6,676,393) | (361,393,153) | 5,035,100 | 132.60% |
| 2/21/2003 | PEP | (5,155,850) | (203,295,166) | 4,734,000 | 108.91% |
| 2/21/2003 | PFE | (18,382,887) | (533,557,549) | 16,965,300 | 108.36% |
| 2/21/2003 | PG | (3,836,649) | (322,930,746) | 3,477,800 | 110.32% |
| 2/21/2003 | USB | (5,817,862) | (122,175,102) | 3,552,100 | 163.79% |
| 2/21/2003 | WFC | (5,093,366) | (238,012,993) | 4,037,300 | 126.16% |
| 2/21/2003 | WMT | (13,627,213) | (666,920,729) | 7,862,600 | 173.32% |
| 2/21/2003 | XOM | (20,142,085) | (688,456,465) | 13,791,200 | 146.05% |
| 3/21/2003 | AIG | (11,119,094) | (607,413,606) | 9,575,000 | 116.13% |
| 3/21/2003 | GE | (41,693,148) | (1,163,787,718) | 39,914,500 | 104.46% |
| 3/21/2003 | JNJ | (12,310,962) | (721,545,483) | 8,690,600 | 141.66% |
| 3/21/2003 | KO | (10,169,811) | (429,776,213) | 6,841,200 | 148.66% |
| 3/21/2003 | MDT | (5,155,087) | (244,711,980) | 3,873,300 | 133.09% |
| 3/21/2003 | MRK | (9,389,104) | (532,277,926) | 7,169,600 | 130.96% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 3/21/2003 | PEP | (7,327,117) | (303,635,728) | 4,842,400 | 151.31% |
| 3/21/2003 | PFE | (26,079,272) | (832,526,365) | 25,357,300 | 102.85% |
| 3/21/2003 | PHAXX | (5,517,095) | (245,290,044) | 5,448,100 | 101.27% |
| 3/21/2003 | VZ | (11,195,826) | (420,739,141) | 8,224,300 | 136.13% |
| 3/21/2003 | WMT | (18,445,326) | (1,007,668,159) | 12,771,200 | 144.43% |
| 3/21/2003 | XOM | (28,559,982) | (1,027,302,553) | 14,989,000 | 190.54% |
| 6/20/2003 | AIG | (8,755,460) | (507,816,680) | 7,320,000 | 119.61% |
| 6/20/2003 | JNJ | (9,916,119) | (540,725,969) | 9,784,700 | 101.34% |
| 6/20/2003 | KO | (8,255,044) | (383,859,546) | 7,699,500 | 107.22% |
| 6/20/2003 | MRK | (7,577,492) | (476,851,572) | 7,513,400 | 100.85% |
| 6/20/2003 | PEP | (5,698,031) | (254,189,163) | 5,235,400 | 108.84% |
| 6/20/2003 | WMT | (14,725,739) | (799,754,885) | 13,528,800 | 108.85% |
| 6/20/2003 | XOM | (22,593,295) | (833,692,586) | 21,228,400 | 106.43% |
| 8/12/2003 | GE | (14,464,302) | (409,918,319) | 14,090,900 | 102.65% |
| 8/12/2003 | XOM | (9,753,985) | (358,166,329) | 8,645,100 | 112.83% |
| 8/13/2003 | C | (14,818,431) | (673,524,898) | 10,095,700 | 146.78% |
| 8/13/2003 | JNJ | (8,601,351) | (441,737,533) | 5,934,200 | 144.95% |
| 8/13/2003 | WMT | (12,585,453) | (737,015,426) | 9,404,800 | 133.82% |
| 8/14/2003 | AIG | (10,277,234) | (644,724,057) | 3,913,900 | 262.58% |
| 8/14/2003 | AOL | (17,996,875) | (278,568,572) | 10,473,200 | 171.84% |
| 8/14/2003 | AXP | (5,108,519) | (232,661,171) | 3,638,600 | 140.40% |
| 8/14/2003 | BAC | (6,002,457) | (488,676,647) | 2,998,500 | 200.18% |
| 8/14/2003 | BMJ | (7,758,481) | (202,888,230) | 5,454,700 | 142.23% |
| 8/14/2003 | DD | (3,701,385) | (162,722,742) | 2,520,500 | 146.85% |
| 8/14/2003 | GE | (39,636,924) | (1,134,994,260) | 19,532,800 | 202.92% |
| 8/14/2003 | HD | (9,163,284) | (303,934,337) | 6,320,100 | 144.99% |
| 8/14/2003 | HPQ | (11,972,952) | (254,597,654) | 8,042,100 | 148.88% |
| 8/14/2003 | IBM | (6,864,536) | (560,581,910) | 4,563,400 | 150.43% |
| 8/14/2003 | JPM | (8,109,693) | (274,918,593) | 6,993,400 | 115.96% |
| 8/14/2003 | KO | (9,826,993) | (442,868,396) | 3,620,600 | 271.42% |
| 8/14/2003 | MDT | (4,757,307) | (244,852,536) | 4,111,800 | 115.70% |
| 8/14/2003 | MO | (8,109,693) | (323,963,177) | 6,252,900 | 129.69% |
| 8/14/2003 | MS | (4,205,250) | (204,638,804) | 3,550,100 | 118.45% |
| 8/14/2003 | ONE | (4,049,107) | (160,304,146) | 2,440,700 | 165.90% |
| 8/14/2003 | PEP | (6,825,814) | (307,256,377) | 3,548,400 | 192.36% |
| 8/14/2003 | PG | (5,108,519) | (455,316,208) | 2,459,500 | 207.71% |
| 8/14/2003 | SBCXX | (13,182,181) | (303,937,459) | 7,604,600 | 173.34% |
| 8/14/2003 | USB | (7,543,202) | (181,330,016) | 3,122,600 | 241.57% |
| 8/14/2003 | VZ | (11,110,855) | (397,791,910) | 6,284,400 | 176.80% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 8/14/2003 | WFC | (6,704,863) | (337,982,791) | 4,260,300 | 157.38% |
| 8/14/2003 | WMT | (7,617,701) | (443,959,614) | 6,694,500 | 113.79% |
| 8/14/2003 | XOM | (26,748,560) | (985,776,263) | 9,592,200 | 278.86% |
| 9/16/2003 | WMT | (6,316,595) | (369,078,646) | 6,259,800 | 100.91% |
| 9/16/2003 | XOM | (9,630,103) | (362,862,175) | 9,308,800 | 103.45% |
| 9/18/2003 | AIG | (7,643,837) | (463,522,276) | 5,499,500 | 138.99% |
| 9/18/2003 | GE | (29,807,817) | (958,917,473) | 22,266,400 | 133.87% |
| 9/18/2003 | JNJ | (8,807,201) | (446,965,451) | 7,944,300 | 110.86% |
| 9/18/2003 | KO | (7,365,278) | (323,335,704) | 5,170,900 | 142.44% |
| 9/18/2003 | MDT | (3,606,760) | (177,921,471) | 3,239,900 | 111.32% |
| 9/18/2003 | MRK | (6,666,507) | (357,324,775) | 5,403,200 | 123.38% |
| 9/18/2003 | PEP | (5,014,476) | (229,061,264) | 3,139,300 | 159.73% |
| 9/18/2003 | PFE | (23,385,731) | (755,359,111) | 19,875,400 | 117.66% |
| 9/18/2003 | PG | (4,224,877) | (393,911,211) | 3,397,700 | 124.35% |
| 9/18/2003 | USB | (5,588,381) | (137,082,986) | 4,983,300 | 112.14% |
| 9/18/2003 | VZ | (8,132,485) | (290,329,715) | 6,956,200 | 116.91% |
| 9/18/2003 | WMT | (12,902,538) | (753,766,270) | 7,512,100 | 171.76% |
| 9/18/2003 | XOM | (19,796,007) | (731,264,499) | 10,825,100 | 182.87% |
| 11/20/2003 | AIG | (9,475,077) | (545,318,483) | 5,909,500 | 160.34% |
| 11/20/2003 | BMJ | (6,766,410) | (177,655,143) | 4,630,100 | 146.14% |
| 11/20/2003 | C | (18,720,032) | (870,460,040) | 15,255,800 | 122.71% |
| 11/20/2003 | GE | (36,065,486) | (1,056,266,087) | 24,408,800 | 147.76% |
| 11/20/2003 | HD | (8,364,640) | (297,960,822) | 6,785,200 | 123.28% |
| 11/20/2003 | IBM | (6,214,366) | (554,638,793) | 5,112,300 | 121.56% |
| 11/20/2003 | JNJ | (10,703,806) | (555,543,953) | 6,020,500 | 177.79% |
| 11/20/2003 | KO | (8,898,824) | (415,031,866) | 3,693,500 | 240.93% |
| 11/20/2003 | MDT | (4,434,191) | (198,970,649) | 3,113,700 | 142.41% |
| 11/20/2003 | MMM | (2,943,974) | (226,843,770) | 2,846,000 | 103.44% |
| 11/20/2003 | MRK | (8,016,342) | (367,330,385) | 6,648,200 | 120.58% |
| 11/20/2003 | ONE | (4,041,418) | (172,443,393) | 1,886,100 | 214.27% |
| 11/20/2003 | PEP | (6,214,366) | (296,981,958) | 3,275,600 | 189.72% |
| 11/20/2003 | PFE | (28,194,978) | (963,987,234) | 17,815,700 | 158.26% |
| 11/20/2003 | PG | (4,716,584) | (452,047,463) | 2,554,800 | 184.62% |
| 11/20/2003 | SBCXX | (11,896,127) | (272,545,861) | 8,511,300 | 139.77% |
| 11/20/2003 | TWX | (16,531,630) | (255,889,960) | 14,222,100 | 116.24% |
| 11/20/2003 | USB | (6,726,226) | (183,321,813) | 3,906,000 | 172.20% |
| 11/20/2003 | VZ | (9,900,555) | (316,172,395) | 7,649,700 | 129.42% |
| 11/20/2003 | WFC | (6,025,460) | (341,420,238) | 4,375,000 | 137.72% |
| 11/20/2003 | WMT | (15,807,620) | (874,229,887) | 8,753,000 | 180.60% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 11/20/2003 | XOM | (24,091,954) | (853,206,827) | 10,231,400 | 235.47% |
| 2/17/2004 | AIG | (3,879,802) | (292,032,697) | 3,420,900 | 113.41% |
| 2/17/2004 | PG | (2,376,700) | (244,443,077) | 2,251,300 | 105.57% |
| 2/17/2004 | XOM | (9,833,277) | (416,045,950) | 8,597,700 | 114.37% |
| 2/19/2004 | AIG | (7,303,772) | (544,770,239) | 5,800,100 | 125.92% |
| 2/19/2004 | C | (14,392,929) | (716,442,475) | 13,440,700 | 107.08% |
| 2/19/2004 | PFE | (21,224,732) | (797,601,933) | 12,438,300 | 170.64% |
| 2/20/2004 | BMJ | (5,744,656) | (163,594,472) | 4,437,600 | 129.45% |
| 2/20/2004 | GE | (29,336,476) | (962,131,976) | 17,532,500 | 167.33% |
| 2/20/2004 | JNJ | (8,663,790) | (463,827,262) | 7,212,400 | 120.12% |
| 2/20/2004 | MDT | (3,617,173) | (175,120,627) | 3,489,100 | 103.67% |
| 2/20/2004 | MO | (6,005,049) | (333,379,126) | 5,314,600 | 112.99% |
| 2/20/2004 | MRK | (6,496,717) | (316,631,072) | 6,084,100 | 106.78% |
| 2/20/2004 | PEP | (5,021,753) | (259,909,033) | 4,818,700 | 104.21% |
| 2/20/2004 | PG | (3,862,996) | (395,392,669) | 3,188,200 | 121.17% |
| 2/20/2004 | VZ | (8,172,135) | (306,036,087) | 6,603,000 | 123.76% |
| 2/20/2004 | WFC | (5,021,753) | (288,016,935) | 4,724,400 | 106.29% |
| 2/20/2004 | XOM | (19,270,925) | (816,473,857) | 11,256,400 | 171.20% |
| 5/20/2004 | AIG | (8,900,154) | (623,989,797) | 3,829,500 | 232.41% |
| 5/20/2004 | AXP | (4,318,388) | (213,241,999) | 3,340,100 | 129.29% |
| 5/20/2004 | BAC | (6,896,030) | (561,819,564) | 5,336,700 | 129.22% |
| 5/20/2004 | C | (17,745,009) | (806,865,559) | 10,805,200 | 164.23% |
| 5/20/2004 | DIS | (6,872,557) | (159,099,695) | 4,194,100 | 163.86% |
| 5/20/2004 | GE | (34,722,162) | (1,053,470,395) | 14,329,400 | 242.31% |
| 5/20/2004 | HD | (7,748,994) | (265,635,514) | 6,761,300 | 114.61% |
| 5/20/2004 | HPQ | (10,379,546) | (215,998,352) | 10,294,500 | 100.83% |
| 5/20/2004 | IBM | (5,797,767) | (507,188,657) | 4,032,800 | 143.77% |
| 5/20/2004 | JNJ | (10,088,042) | (551,916,778) | 4,560,300 | 221.21% |
| 5/20/2004 | KO | (8,340,783) | (415,120,770) | 3,526,700 | 236.50% |
| 5/20/2004 | MDT | (4,022,375) | (196,734,361) | 3,094,700 | 129.98% |
| 5/20/2004 | MMM | (2,663,066) | (219,676,314) | 2,439,700 | 109.16% |
| 5/20/2004 | MO | (6,981,311) | (343,759,754) | 5,003,700 | 139.52% |
| 5/20/2004 | MRK | (7,512,677) | (350,316,129) | 5,244,000 | 143.26% |
| 5/20/2004 | ONE | (3,726,644) | (176,791,991) | 2,499,000 | 149.13% |
| 5/20/2004 | PEP | (5,797,767) | (311,629,976) | 3,876,300 | 149.57% |
| 5/20/2004 | PFE | (25,881,666) | (905,340,677) | 14,014,100 | 184.68% |
| 5/20/2004 | PG | (4,318,388) | (461,376,574) | 2,720,500 | 158.74% |
| 5/20/2004 | SBCXX | (11,205,454) | (272,292,532) | 6,263,700 | 178.90% |
| 5/20/2004 | TWX | (15,497,876) | (252,925,336) | 10,357,100 | 149.64% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 5/20/2004 | USB | (6,594,502) | (175,875,368) | 3,944,300 | 167.19% |
| 5/20/2004 | VZ | (9,429,271) | (338,039,365) | 5,020,200 | 187.83% |
| 5/20/2004 | WFC | (5,797,767) | (336,270,486) | 4,446,700 | 130.38% |
| 5/20/2004 | WMT | (14,669,809) | (806,692,797) | 7,450,000 | 196.91% |
| 5/20/2004 | XOM | (22,183,190) | (950,771,523) | 8,332,400 | 266.23% |
| 6/21/2004 | PEP | (1,754,264) | (96,677,489) | 1,678,500 | 104.51% |
| 6/22/2004 | KO | (3,631,440) | (185,820,785) | 3,597,500 | 100.94% |
| 6/23/2004 | AIG | (9,244,241) | (663,459,177) | 4,897,500 | 188.75% |
| 6/23/2004 | AXP | (4,564,494) | (233,473,868) | 2,757,700 | 165.52% |
| 6/23/2004 | C | (18,004,354) | (847,284,899) | 11,306,600 | 159.24% |
| 6/23/2004 | GE | (35,669,873) | (1,192,800,553) | 34,337,700 | 103.88% |
| 6/23/2004 | HD | (7,861,036) | (278,123,454) | 7,715,000 | 101.89% |
| 6/23/2004 | IBM | (5,878,514) | (532,534,583) | 4,371,700 | 134.47% |
| 6/23/2004 | JNJ | (10,443,003) | (580,630,967) | 6,199,300 | 168.45% |
| 6/23/2004 | KO | (8,644,871) | (442,271,600) | 3,047,000 | 283.72% |
| 6/23/2004 | MDT | (4,264,807) | (209,018,191) | 3,854,500 | 110.64% |
| 6/23/2004 | MRK | (7,821,905) | (373,104,869) | 5,957,100 | 131.30% |
| 6/23/2004 | ONE | (3,965,114) | (195,916,283) | 2,902,700 | 136.60% |
| 6/23/2004 | PEP | (6,062,942) | (335,947,616) | 2,873,400 | 211.00% |
| 6/23/2004 | PFE | (26,688,374) | (932,491,788) | 16,174,800 | 165.00% |
| 6/23/2004 | PG | (9,128,979) | (510,401,216) | 5,269,600 | 173.24% |
| 6/23/2004 | SBCXX | (11,604,980) | (281,072,616) | 8,395,900 | 138.22% |
| 6/23/2004 | TWX | (15,947,020) | (275,883,446) | 10,859,900 | 146.84% |
| 6/23/2004 | USB | (6,662,305) | (189,142,839) | 4,451,200 | 149.67% |
| 6/23/2004 | VZ | (9,618,712) | (341,464,276) | 5,715,400 | 168.29% |
| 6/23/2004 | WFC | (5,878,514) | (345,891,764) | 3,348,200 | 175.57% |
| 6/23/2004 | XOM | (22,904,161) | (1,039,161,785) | 14,556,800 | 157.34% |
| 8/20/2004 | UTX | (3,354,636) | (314,094,569) | 1,481,600 | 226.42% |
| 9/15/2004 | AIG | (4,312,057) | (309,691,934) | 4,310,300 | 100.04% |
| 9/15/2004 | BAC | (6,839,835) | (303,415,081) | 6,569,700 | 104.11% |
| 9/15/2004 | C | (8,583,863) | (405,072,495) | 7,136,300 | 120.28% |
| 9/15/2004 | GE | (17,466,733) | (589,676,906) | 12,561,500 | 139.05% |
| 9/15/2004 | JNJ | (4,906,834) | (286,608,174) | 4,398,000 | 111.57% |
| 9/15/2004 | PG | (4,285,412) | (242,597,173) | 3,681,800 | 116.39% |
| 9/15/2004 | WFC | (2,825,125) | (168,066,686) | 2,692,200 | 104.94% |
| 9/17/2004 | AIG | (8,872,645) | (638,031,902) | 5,168,300 | 171.67% |
| 9/17/2004 | AXP | (4,290,179) | (220,558,102) | 3,806,400 | 112.71% |
| 9/17/2004 | BAC | (13,843,517) | (618,805,210) | 9,626,300 | 143.81% |
| 9/17/2004 | C | (17,719,137) | (836,520,458) | 17,354,900 | 102.10% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 9/17/2004 | GE | (36,023,968) | (1,230,938,987) | 29,386,500 | 122.59% |
| 9/17/2004 | JNJ | (10,042,244) | (588,676,343) | 6,794,800 | 147.79% |
| 9/17/2004 | JPM | (12,259,468) | (487,068,664) | 9,749,500 | 125.74% |
| 9/17/2004 | MDT | (3,997,785) | (199,889,250) | 2,816,400 | 141.95% |
| 9/17/2004 | MRK | (7,506,615) | (339,824,461) | 6,944,800 | 108.09% |
| 9/17/2004 | MS | (3,677,877) | (192,389,746) | 3,534,800 | 104.05% |
| 9/17/2004 | PEP | (5,752,202) | (286,229,572) | 5,517,700 | 104.25% |
| 9/17/2004 | PG | (8,855,442) | (502,192,116) | 8,065,600 | 109.79% |
| 9/17/2004 | SBCXX | (11,174,156) | (297,344,291) | 8,360,700 | 133.65% |
| 9/17/2004 | TWX | (15,726,109) | (265,928,503) | 12,596,900 | 124.84% |
| 9/17/2004 | USB | (6,324,175) | (186,373,437) | 5,600,000 | 112.93% |
| 9/17/2004 | VZ | (9,457,448) | (383,972,389) | 6,950,700 | 136.06% |
| 9/17/2004 | WFC | (5,752,202) | (342,025,931) | 3,160,300 | 182.01% |
| 9/17/2004 | XOM | (22,302,607) | (1,080,115,257) | 18,812,900 | 118.55% |
| 11/12/2004 | AXP | (2,961,513) | (164,445,283) | 2,951,300 | 100.35% |
| 12/7/2004 | AXP | (2,937,140) | (163,539,955) | 2,815,000 | 104.34% |
| 12/7/2004 | BAC | (9,595,928) | (443,331,874) | 8,284,100 | 115.84% |
| 12/7/2004 | GE | (25,066,886) | (886,365,089) | 18,768,100 | 133.56% |
| 12/7/2004 | PEP | (3,916,700) | (198,224,187) | 3,099,700 | 126.36% |
| 12/7/2004 | PG | (6,070,899) | (329,831,943) | 5,388,800 | 112.66% |
| 12/7/2004 | SBCXX | (7,789,280) | (199,171,890) | 7,740,800 | 100.63% |
| 12/7/2004 | VZ | (6,462,567) | (268,584,285) | 5,472,500 | 118.09% |
| 12/7/2004 | WFC | (3,916,700) | (243,227,070) | 3,212,100 | 121.94% |
| 12/7/2004 | WMT | (9,987,599) | (527,045,599) | 9,553,900 | 104.54% |
| 12/7/2004 | XOM | (15,470,979) | (768,288,817) | 12,220,100 | 126.60% |
| 2/15/2005 | USB | (4,385,042) | (132,822,934) | 3,080,300 | 142.36% |
| 3/11/2005 | GE | (13,792,564) | (496,946,081) | 13,175,700 | 104.68% |
| 3/15/2005 | AXP | (4,021,546) | (217,324,346) | 3,012,400 | 133.50% |
| 3/15/2005 | BAC | (13,032,559) | (600,816,492) | 7,143,800 | 182.43% |
| 3/15/2005 | C | (16,738,232) | (809,986,148) | 10,657,500 | 157.06% |
| 3/15/2005 | GE | (33,855,218) | (1,232,329,935) | 17,385,000 | 194.74% |
| 3/15/2005 | HPQ | (9,676,313) | (195,461,523) | 8,641,200 | 111.98% |
| 3/15/2005 | IBM | (5,305,763) | (489,191,349) | 3,663,400 | 144.83% |
| 3/15/2005 | JNJ | (9,579,699) | (649,311,998) | 5,020,200 | 190.82% |
| 3/15/2005 | JPM | (11,432,592) | (417,989,476) | 8,669,200 | 131.88% |
| 3/15/2005 | KO | (7,769,269) | (331,085,941) | 5,208,000 | 149.18% |
| 3/15/2005 | MDT | (3,937,178) | (213,906,881) | 3,074,800 | 128.05% |
| 3/15/2005 | MMM | (2,463,623) | (213,029,481) | 2,200,700 | 111.95% |
| 3/15/2005 | MO | (6,674,369) | (436,796,276) | 4,378,200 | 152.45% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 3/15/2005 | MRK | (7,137,448) | (231,324,690) | 6,299,700 | 113.30% |
| 3/15/2005 | PEP | (5,390,136) | (284,760,885) | 2,725,600 | 197.76% |
| 3/15/2005 | PFE | (24,233,627) | (647,764,850) | 19,809,500 | 122.33% |
| 3/15/2005 | PG | (8,232,325) | (439,276,862) | 4,682,800 | 175.80% |
| 3/15/2005 | SBCXX | (10,798,421) | (260,349,930) | 9,451,000 | 114.26% |
| 3/15/2005 | VZ | (9,011,144) | (325,830,235) | 5,838,700 | 154.33% |
| 3/15/2005 | WFC | (5,579,500) | (337,861,823) | 3,444,200 | 162.00% |
| 3/15/2005 | XOM | (20,759,636) | (1,283,121,074) | 17,577,600 | 118.10% |
| 6/23/2005 | AIG | (9,453,848) | (528,598,645) | 8,142,000 | 116.11% |
| 6/23/2005 | BAC | (14,735,030) | (693,745,145) | 10,643,100 | 138.45% |
| 6/23/2005 | C | (19,096,924) | (903,342,191) | 12,404,500 | 153.95% |
| 6/23/2005 | DIS | (7,425,898) | (197,697,727) | 4,352,300 | 170.62% |
| 6/23/2005 | JNJ | (10,679,557) | (704,463,822) | 8,939,700 | 119.46% |
| 6/23/2005 | JPM | (12,975,795) | (471,317,587) | 10,726,100 | 120.97% |
| 6/23/2005 | KO | (8,228,205) | (357,210,033) | 4,705,300 | 174.87% |
| 6/23/2005 | MDT | (4,361,829) | (226,549,179) | 3,048,100 | 143.10% |
| 6/23/2005 | MO | (7,615,273) | (511,524,183) | 5,158,600 | 147.62% |
| 6/23/2005 | PEP | (6,200,402) | (341,646,980) | 3,385,300 | 183.16% |
| 6/23/2005 | PFE | (27,135,958) | (783,583,431) | 27,076,600 | 100.22% |
| 6/23/2005 | PG | (9,147,415) | (496,118,204) | 6,719,900 | 136.12% |
| 6/23/2005 | SBCXX | (12,011,118) | (285,357,453) | 7,562,200 | 158.83% |
| 6/23/2005 | TWX | (16,800,687) | (292,512,492) | 16,005,100 | 104.97% |
| 6/23/2005 | USB | (6,759,269) | (197,523,494) | 4,092,300 | 165.17% |
| 6/23/2005 | VZ | (10,066,696) | (352,398,678) | 7,766,400 | 129.62% |
| 6/23/2005 | WFC | (6,200,402) | (382,056,153) | 3,306,700 | 187.51% |
| 6/23/2005 | WMT | (12,316,785) | (599,887,106) | 11,188,600 | 110.08% |
| 6/23/2005 | XOM | (23,080,478) | (1,382,459,741) | 16,256,200 | 141.98% |
| 9/26/2005 | AIG | (11,239,386) | (682,905,093) | 7,431,000 | 151.25% |
| 9/26/2005 | AXP | (5,077,963) | (290,814,941) | 4,704,600 | 107.94% |
| 9/26/2005 | BAC | (17,400,810) | (739,534,425) | 15,256,600 | 114.05% |
| 9/26/2005 | C | (22,561,187) | (1,024,277,890) | 11,282,100 | 199.97% |
| 9/26/2005 | GE | (46,066,664) | (1,545,536,577) | 19,493,300 | 236.32% |
| 9/26/2005 | IBM | (7,075,111) | (552,990,676) | 5,433,500 | 130.21% |
| 9/26/2005 | JNJ | (12,917,413) | (831,364,701) | 5,982,400 | 215.92% |
| 9/26/2005 | JPM | (15,275,738) | (522,124,725) | 9,849,600 | 155.09% |
| 9/26/2005 | KO | (9,877,157) | (419,285,315) | 7,744,600 | 127.54% |
| 9/26/2005 | MDT | (5,247,960) | (289,897,310) | 4,141,500 | 126.72% |
| 9/26/2005 | MO | (9,072,255) | (658,464,268) | 7,298,800 | 124.30% |
| 9/26/2005 | MRK | (9,603,436) | (268,320,002) | 7,694,000 | 124.82% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume² | IA Business Purported Value² | Actual Market Volume³ | Magnitude Exceeded |
|-------------------|---------------|---|--|---|-------------------------------|
| 9/26/2005 | MS | (4,716,783) | (247,772,611) | 4,232,500 | 111.44% |
| 9/26/2005 | PEP | (7,245,105) | (398,698,128) | 4,301,700 | 168.42% |
| 9/26/2005 | PFE | (32,346,067) | (814,150,506) | 28,879,100 | 112.01% |
| 9/26/2005 | PG | (10,878,198) | (620,383,632) | 7,648,300 | 142.23% |
| 9/26/2005 | S | (12,875,337) | (318,149,577) | 10,872,100 | 118.43% |
| 9/26/2005 | SBCXX | (14,272,469) | (339,827,487) | 8,434,200 | 169.22% |
| 9/26/2005 | TWX | (20,424,880) | (369,077,582) | 18,774,900 | 108.79% |
| 9/26/2005 | TYCXX | (8,881,058) | (254,975,175) | 5,432,700 | 163.47% |
| 9/26/2005 | VZ | (11,961,765) | (386,723,862) | 8,953,900 | 133.59% |
| 9/26/2005 | WFC | (7,436,302) | (438,964,907) | 3,574,700 | 208.03% |
| 9/26/2005 | XOM | (27,917,701) | (1,805,437,724) | 18,001,200 | 155.09% |
| 12/13/2005 | ABT | (6,682,340) | (264,086,077) | 5,569,000 | 119.99% |
| 12/13/2005 | AIG | (10,917,702) | (722,424,341) | 7,705,400 | 141.69% |
| 12/13/2005 | BAC | (16,900,931) | (787,245,366) | 13,981,800 | 120.88% |
| 12/13/2005 | C | (21,640,464) | (1,073,150,610) | 20,669,000 | 104.70% |
| 12/13/2005 | CVX | (9,626,348) | (576,040,664) | 7,918,800 | 121.56% |
| 12/13/2005 | GE | (44,236,445) | (1,568,181,975) | 25,389,300 | 174.23% |
| 12/13/2005 | JPM | (14,639,159) | (578,246,781) | 10,624,800 | 137.78% |
| 12/13/2005 | MDT | (5,086,471) | (286,775,235) | 2,621,000 | 194.07% |
| 12/13/2005 | PEP | (7,031,950) | (415,658,565) | 3,492,100 | 201.37% |
| 12/13/2005 | PG | (14,608,469) | (855,033,691) | 10,105,200 | 144.56% |
| 12/13/2005 | S | (12,316,025) | (309,994,349) | 11,577,500 | 106.38% |
| 12/13/2005 | T | (13,901,122) | (347,389,039) | 13,201,300 | 105.30% |
| 12/13/2005 | WFC | (7,031,950) | (445,825,630) | 3,941,900 | 178.39% |
| 12/13/2005 | XOM | (26,808,453) | (1,597,783,799) | 14,867,100 | 180.32% |
| 3/22/2006 | ABT | (5,944,464) | (262,130,114) | 4,650,400 | 127.83% |
| 3/22/2006 | AIG | (9,986,269) | (678,167,528) | 4,946,500 | 201.89% |
| 3/22/2006 | AXP | (4,741,198) | (254,175,625) | 3,542,700 | 133.83% |
| 3/22/2006 | BAC | (18,081,145) | (848,548,135) | 11,157,200 | 162.06% |
| 3/22/2006 | C | (19,642,274) | (937,722,161) | 13,773,200 | 142.61% |
| 3/22/2006 | CVX | (8,727,591) | (498,258,170) | 6,398,500 | 136.40% |
| 3/22/2006 | GE | (40,928,932) | (1,411,638,865) | 16,153,000 | 253.38% |
| 3/22/2006 | IBM | (6,177,282) | (522,165,647) | 4,968,600 | 124.33% |
| 3/22/2006 | JNJ | (11,599,964) | (706,440,479) | 7,066,500 | 164.15% |
| 3/22/2006 | JPM | (13,671,532) | (572,475,620) | 13,516,100 | 101.15% |
| 3/22/2006 | MDT | (4,650,453) | (249,808,944) | 2,868,000 | 162.15% |
| 3/22/2006 | MO | (8,124,173) | (596,639,265) | 6,128,100 | 132.57% |
| 3/22/2006 | MRK | (8,451,137) | (306,111,333) | 6,214,200 | 136.00% |
| 3/22/2006 | PEP | (6,479,074) | (387,707,788) | 2,094,300 | 309.37% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume ² | IA Business Purported Value ² | Actual Market Volume ³ | Magnitude Exceeded |
|------------|--------|---|---|--------------------------------------|-----------------------|
| 3/22/2006 | PFE | (28,661,282) | (757,517,683) | 22,609,900 | 126.76% |
| 3/22/2006 | PG | (13,101,618) | (778,236,109) | 5,850,200 | 223.95% |
| 3/22/2006 | S | (11,545,336) | (301,564,176) | 8,722,400 | 132.36% |
| 3/22/2006 | TWX | (18,106,332) | (309,799,341) | 16,276,200 | 111.24% |
| 3/22/2006 | TYCXX | (7,256,243) | (197,091,094) | 6,722,900 | 107.93% |
| 3/22/2006 | UPS | (4,319,364) | (340,001,480) | 2,283,200 | 189.18% |
| 3/22/2006 | VZ | (11,048,448) | (383,783,805) | 9,297,800 | 118.83% |
| 3/22/2006 | WFC | (6,481,148) | (423,931,891) | 3,719,100 | 174.27% |
| 3/22/2006 | WMT | (9,739,165) | (468,648,620) | 9,027,400 | 107.88% |
| 3/22/2006 | XOM | (24,022,451) | (1,471,739,498) | 16,101,600 | 149.19% |
| 3/24/2006 | GE | (15,660,395) | (533,393,054) | 14,482,600 | 108.13% |
| 3/24/2006 | PEP | (2,435,201) | (144,480,475) | 2,180,800 | 111.67% |
| 5/16/2006 | S | (22,000,182) | (543,844,499) | 6,936,000 | 317.19% |
| 6/12/2006 | UPS | (1,711,635) | (135,338,977) | 1,624,400 | 105.37% |
| 9/20/2006 | AIG | (6,207,274) | (406,950,993) | 5,516,200 | 112.53% |
| 9/20/2006 | GE | (24,830,065) | (865,578,128) | 24,666,500 | 100.66% |
| 9/20/2006 | JNJ | (6,959,959) | (447,597,163) | 6,282,100 | 110.79% |
| 9/20/2006 | KO | (4,890,785) | (217,690,648) | 4,144,100 | 118.02% |
| 9/20/2006 | PEP | (3,950,257) | (257,084,818) | 3,859,300 | 102.36% |
| 9/20/2006 | PG | (7,712,386) | (472,308,584) | 6,997,800 | 110.21% |
| 9/20/2006 | WFC | (7,900,499) | (285,052,033) | 7,031,200 | 112.36% |
| 9/21/2006 | WFC | (6,649,253) | (241,966,403) | 6,262,000 | 106.18% |
| 9/22/2006 | ABT | (2,974,735) | (142,965,851) | 2,912,300 | 102.14% |
| 9/22/2006 | AIG | (5,074,568) | (331,673,854) | 4,435,100 | 114.42% |
| 9/22/2006 | GE | (20,398,786) | (700,902,368) | 17,535,500 | 116.33% |
| 9/22/2006 | JNJ | (5,774,450) | (369,333,912) | 5,604,800 | 103.03% |
| 9/22/2006 | JPM | (6,824,366) | (319,516,911) | 6,046,700 | 112.86% |
| 9/22/2006 | USB | (3,497,540) | (115,873,571) | 3,347,700 | 104.48% |
| 9/22/2006 | WFC | (6,649,253) | (240,570,060) | 3,550,500 | 187.28% |
| 11/16/2006 | VZ | (21,882,123) | (785,789,222) | 10,884,500 | 201.04% |
| 12/18/2006 | PEP | (3,526,071) | (222,743,672) | 3,102,600 | 113.65% |
| 12/18/2006 | PG | (6,875,849) | (440,606,451) | 5,769,300 | 119.18% |
| 12/18/2006 | UPS | (2,291,961) | (175,543,223) | 1,785,600 | 128.36% |
| 12/20/2006 | BAC | (10,564,742) | (567,115,443) | 9,153,600 | 115.42% |
| 12/20/2006 | JPM | (8,122,116) | (391,973,413) | 6,046,000 | 134.34% |
| 12/20/2006 | PEP | (3,882,927) | (245,789,368) | 3,539,600 | 109.70% |
| 12/20/2006 | PG | (7,399,501) | (476,157,983) | 4,525,700 | 163.50% |
| 12/20/2006 | WB | (4,524,474) | (259,704,903) | 3,599,800 | 125.69% |
| 12/20/2006 | WFC | (7,830,941) | (280,974,250) | 6,762,800 | 115.79% |

Split-Strike Conversion IA Business Equity Volume Analysis
Analyzed Time Period¹

| Trade Date | Ticker | IA Business Purported Volume² | IA Business Purported Value² | Actual Market Volume³ | Magnitude Exceeded |
|-------------------|---------------|---|--|---|-------------------------------|
| 12/21/2006 | WFC | (5,731,527) | (205,933,856) | 5,553,400 | 103.21% |
| 12/22/2006 | GE | (15,584,007) | (588,919,708) | 15,578,900 | 100.03% |
| 12/22/2006 | PG | (4,802,821) | (307,764,858) | 4,390,700 | 109.39% |
| 12/22/2006 | WFC | (5,082,847) | (182,372,635) | 4,564,000 | 111.37% |
| 6/18/2007 | PEP | (3,669,364) | (244,893,442) | 3,514,280 | 104.41% |
| 11/26/2007 | ABT | (4,471,770) | (247,691,437) | 4,365,120 | 102.44% |
| 5/21/2008 | ABT | (9,232,441) | (507,694,076) | 5,149,585 | 179.29% |
| 5/21/2008 | CMCSA | (16,748,333) | (367,795,265) | 15,714,909 | 106.58% |
| 5/21/2008 | JNJ | (16,743,081) | (1,112,245,503) | 11,217,989 | 149.25% |
| 5/21/2008 | MRK | (12,790,986) | (510,618,548) | 12,782,491 | 100.07% |
| 5/21/2008 | PEP | (9,740,816) | (658,773,851) | 6,132,309 | 158.84% |
| 5/21/2008 | PG | (18,268,196) | (1,202,780,703) | 11,650,262 | 156.81% |
| 5/21/2008 | PM | (12,479,412) | (659,664,099) | 6,785,687 | 183.91% |
| 5/21/2008 | T | (35,434,487) | (1,395,767,298) | 18,176,268 | 194.95% |
| 5/21/2008 | VZ | (16,743,081) | (634,565,402) | 15,998,740 | 104.65% |

1. The Analyzed Time Period consists of January 2000 through November 2008.
2. IA Business Purported Volume and Value based on Settled Cash (SETCSH17).
3. Actual Market Volume as reported by Bloomberg.